

IX.6.2-SYSTEM-ECDFNI FUNCTION ECDFNI

Description

Function ECDFNI is the inverse function for the standard normal distribution for an input probability p ($0 < p < 1$) and returns the value X that is exceeded with value $1-p$.

Calling Sequence

X = ECDFNI (P)

Argument List

<u>Argument</u>	<u>Input/ Output</u>	<u>Type</u>	<u>Dimension</u>	<u>Description</u>
P	Input	R*4	1	Probability value is not exceeded